

Irish Stock Exchange Daily Bond Index Report

Thursday 4 October, 2012

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 04-Oct-2012	Previous Close Value 03-Oct-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	102.28	102.05	0.219%	0.55%	0.55%	19.40%	2.28%	5.06	4.84	4.51
All Bond Index (Return)	150.20	149.86	0.225%	0.61%	0.61%	23.69%	50.20%	5.06	4.84	4.51
Under 3 Bond Index (Clean)	101.46	101.47	-0.006%	0.20%	0.20%	7.54%	1.46%	1.23	1.21	1.63
Under 3 Bond Index (Return)	139.96	139.95	0.006%	0.27%	0.27%	11.81%	39.96%	1.23	1.21	1.63
Under 5 Bond Index (Clean)	106.95	106.88	0.073%	0.29%	0.29%	10.80%	6.95%	2.00	1.96	2.45
Under 5 Bond Index (Return)	148.44	148.32	0.083%	0.35%	0.35%	14.93%	48.44%	2.00	1.96	2.45
Under 10 Bond Index (Clean)	102.83	102.61	0.219%	0.54%	0.54%	18.35%	2.83%	4.43	4.25	4.27
Under 10 Bond Index (Return)	147.32	146.99	0.225%	0.60%	0.60%	22.57%	47.32%	4.43	4.25	4.27
5 Plus Bond Index (Clean)	101.43	101.14	0.287%	0.67%	0.67%	24.82%	1.43%	6.46	6.16	4.81
5 Plus Bond Index (Return)	153.51	153.07	0.291%	0.72%	0.72%	29.18%	53.51%	6.46	6.16	4.81
10 Plus Bond Index (Clean)	101.57	101.35	0.218%	0.59%	0.59%	27.40%	1.57%	9.11	8.65	5.30
10 Plus Bond Index (Return)	159.43	159.07	0.226%	0.66%	0.66%	32.07%	59.43%	9.11	8.65	5.30

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.02	2.32	169	104.34	0.00	5,616	5,730	5860
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.88	2.88	263	105.76	0.00	7,599	7,817	8036
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.28	3.03	246	109.31	0.00	3,711	3,947	4059
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.68	1.05	46	113.73	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.44	2.13	169	107.57	0.00	10,168	10,722	10938
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.70	0.95	63	109.65	0.00	3,911	4,253	4290
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.40	4.34	352	105.74	0.00	9,256	9,385	9787
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	98.79	1.30	108	100.09	0.00	7,700	7,607	7707
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.24	5.69	352	112.93	0.00	6,767	7,256	7642
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	97.54	2.08	169	99.62	0.00	11,809	11,518	11764
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	100.54	4.82	352	105.36	0.00	9,052	9,101	9537
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	100.90	3.03	205	103.94	0.00	11,746	11,852	12209

Irish Stock Exchange Daily Bond Index Report

Thursday 4 October, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.40%	32.70%	20.30%	7.40%					6.40%	32.60%	20.30%	7.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.80%	44.70%	27.70%	10.10%					8.80%	44.70%	27.80%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.50%	14.00%	5.10%					4.40%	22.60%	14.00%	5.10%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.00%	0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	No	Yes	Yes	No	No	12.00%		38.00%	13.90%					11.90%		37.80%	13.70%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.00%				4.70%			5.40%	6.80%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.40%				10.70%			12.30%	15.60%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.50%				8.40%			9.70%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.90%				8.30%			9.60%	12.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	18.90%				12.80%			14.80%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%				10.40%			12.00%	15.20%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%					19.40%	100.00%		13.30%					19.40%	100.00%	
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 4 October, 2012

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 04-Oct-2012	Previous Index Price 03-Oct-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	102.02	102.04	-0.012%	0.003%	0.003%	4.889%	1.09	0.52	0.52
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.88	102.89	-0.013%	0.405%	0.405%	10.080%	1.68	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.28	106.26	0.017%	0.088%	0.088%		1.76	2.24	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	112.68	112.63	0.043%	0.043%	0.043%	12.167%	3.51	2.65	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.44	105.23	0.201%	0.431%	0.431%	17.308%	2.95	3.28	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.70	108.52	0.163%	0.422%	0.422%		3.58	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.40	101.02	0.381%	1.203%	1.203%	23.899%	4.23	5.19	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	98.79	98.43	0.374%	0.599%	0.599%	22.872%	4.61	5.86	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.24	106.86	0.356%	0.796%	0.796%	23.296%	4.67	5.69	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	97.54	97.38	0.167%	0.363%	0.363%	24.232%	4.90	6.40	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	100.54	100.18	0.362%	0.666%	0.666%	25.558%	4.92	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	100.90	100.68	0.219%	0.593%	0.593%	27.398%	5.30	9.11	8.65

Return Price Performance			Index Price 04-Oct-2012	Previous Index Price 03-Oct-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.34	104.34	0.002%	0.082%	0.082%	3.537%	1.09	0.52	0.52
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.76	105.76	-0.002%	0.457%	0.457%	8.714%	1.68	1.23	1.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	109.31	109.28	0.027%	0.152%	0.152%		1.76	2.24	2.20
IE0004680173	0468017	8.25 Treas Bnd 2015	113.73	113.66	0.062%	0.163%	0.163%	9.906%	3.51	2.65	2.56
IE0006857530	0685753	4.6 Treas Bnd 2016	107.57	107.35	0.210%	0.493%	0.493%	15.531%	2.95	3.28	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.65	109.46	0.175%	0.502%	0.502%		3.58	4.33	4.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.74	105.35	0.377%	1.224%	1.224%	27.796%	4.23	5.19	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.09	99.72	0.380%	0.663%	0.663%	20.955%	4.61	5.86	5.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.93	112.53	0.352%	0.844%	0.844%	28.100%	4.67	5.69	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	99.62	99.45	0.176%	0.429%	0.429%	21.981%	4.90	6.40	6.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.36	104.98	0.358%	0.714%	0.714%	29.956%	4.92	6.49	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.94	103.70	0.226%	0.661%	0.661%	24.439%	5.30	9.11	8.65